



How To Use the SPACE Program

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The Function of the SPACE Program

A set of PC SAS programs

- To estimate multi-state life table (MSLT) functions
- To estimate the standard errors of MSLT functions via the bootstrap method

Two approaches to calculation

- Deterministic approach: radix population
- Stochastic approach: micro-simulation

The Structure of the SPACE Program (1)

Multiple sets of programs with different capabilities

Programs that use the radix population – SPACE_RAD, SPCACE_RAD1COV, SPACE_RAD2COV

Programs that performs micro-simulation - SPACE_SIM, SPACE_SIM1COV, SPACE_SIM2COV

The Structure of the SPACE Program (2)

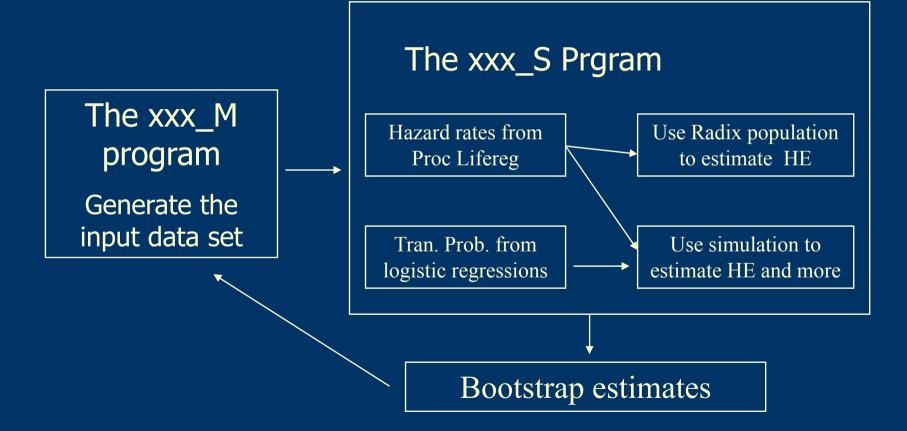
Each set contains two programs: the xxx_S and the xxx_M program

The xxx_S program estimates MSLT functions

The xxx_M program

- Generates the input data sets
- Runs the xxx_S program
- Collects the output from the xxx_S program for further analysis

The Structure of the SPACE Program (3)



Example 1. Use The RAD2COV Programs

- 1. Launch the xxx_M program
 - The list of macro variables: see manual
- 2. Follow the steps in the xxx_S program and run them on the computer
 - Prepare the data set
 - Estimate the prevalence
 - Estimate the transition rates
 - Estimate the HE and save the output

3. Back to the xxx_M program – the bootstrap part

1. How to Prepare the Data Set

Format: One observation per line of record

ID	Yr of obs.	Age at obs.	Strata	PSU	Health Measure	Sex	Race	Edu
1	2000	67	37298	765	2	1	2	2
1	2001	68	37298	765	1	1	2	2
1	2002	69	37298	765	1	1	2	2
1	2003	70	37298	765	2	1	2	2
870	2002	81	87493	897	1	2	2	1
870	2003	82	87493	897	1	2	2	1
870	2004	83	87493	897	1	2	2	1
870	2005	84	87493	897	3	2	2	1

How Missing Obs. Is Handled (1) If the gap is an even #, then event is assumed to occur in the second half of the gap

Original

Recreated

ID	Yr. of obs.	Age	Health	ID	Yr. of obs.	Age	Health
1	2000	67	1	1	2000	67	1
1	2001	68	1	1	2001	68	1
1	2003	70	2	1	2002	69	1
				1	2003	70	2

How Missing Obs. Is Handled (2) If the gap is an odd #, then event is assumed to occur in the middle of the gap

Original

Recreated

2004

/1

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ID	Yr. of obs.	Age	Health	ID	Yr. of obs.	Age	Health
1	2000	67	1	1	2000	67	1
1	2001	68	1	1	2001	68	1
1	2004	71	2	1	2002	69	1
				1	2003	70	2
				4	2004	74	2

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The Analysis Sample

Format: One consecutive pair of obs. per line of record

ID	Yr of obs.	Age	Strata	PSU	Sex	Race	Edu.	Beg. State	End State
1	2000	67	37298	765	1	2	2	2	1
1	2001	68	37298	765	1	2	2	1	1
1	2002	69	37298	765	1	2	2	1	2

2. How to Estimate the Prevalence

PROC LOGISTIC DATA=PSBACK DESCENDING NOPRINT; CLASS &COV; MODEL &VAR=AGE &COV AGE*AGE / L=GLOGIT; WEIGHT &WGT; OUTPUT OUT=PREV PREDPROBS=I; RUN;

The purpose of this section is to estimate the agespecific prevalence of initial states to average statusbased HE estimates The model should be modified to find best fit Be careful if some ages are not present in the data set 3. How to Estimate the Transition Rates

%MACRO *MODEL_hazard*;

Discrete-time hazard model is applied to each type of events – nonevents and other types of events are both censored

Form of model can be modified
– MODEL EXPOS*EV&J(0) = &COV AGE / DIST=EXPONENTIAL

4. How to Estimate HE

Radix population of 100,000

L(x,n) calculated using the linear method: Lx[&X+1,]=Lx[&X,]*(I-M&X/2)*INV(I+M&X/2); nLx[&X,]=(Lx[&X,]+Lx[&X+1,])/2;

All HE estimates are stored in a small data set

The Bootstrap Procedure

Resample the PSUs with replacement within each stratum

NU (# of PSU resampled) = PS (# of PSU) - 1 or 1, whichever is greater

Each resampled PSU appears only once in the bootstrap sample

All persons in the resampled PSU are included in the bootstrap sample; their weight recalculated as &WGT=&WGT*NU*(PS/(PS-1)) if PS>1

Example 2. Use The SIM2COV Programs

- 1. Launch the xxx_M program
 - The list of macro variables: see manual
- 2. Follow the steps in the xxx_S program and run them on the computer
 - Prepare the data set
 - Estimate the prevalence
 - Estimate the transition rates
 - Estimate the HE and save the output

3. Back to the xxx_M program – the bootstrap part

3. How to Estimate the Transition Probs.

PROC LOGISTIC DATA=MODEL DESCENDING NOPRINT; BY BEGST; CLASS &COV; MODEL ENDST=AGE &COV / L=GLOGIT; WEIGHT &WGT; OUTPUT OUT=PROBS PREDPROBS=I; RUN;

Model regress state at time t on age and covariates measured at t-1 Model's form can be modified

4. How to Estimate HE

HE estimated via microsimulation

Use estimated prevalence to distribute initial health states (IHS) and average status-based HE

Allocation of years lived

- In the event of death, the entire last year is given to the last state
- In other events, evenly split between the adjacent states

Conclusion

Limitations

Assumption of complete event history

- Simulation is computationally intensive

Future enhancements

- SMP-EM method
- Multi-session version for computers with multiple CPUs
- No embedded version

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